LAMPIRAN

Lampiran 1

REGRESI LINIER SEDERHANA

$$Y = X\alpha + U$$

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.993[a]	.986	.984	25.34	3.208

a. Predictors: (Constant), X

b. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	232961.3	1	232961.286	362.852	.000[a]
	Residual	3210.143	5	642.029		
	Total	236171.4	6			

a. Predictors: (Constant), X

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-284.786	34.861		-8.169	.000
	X	9.121	.479	.993	19.049	.000

a. Dependent Variable: Y

Casewise Diagnostics[a]

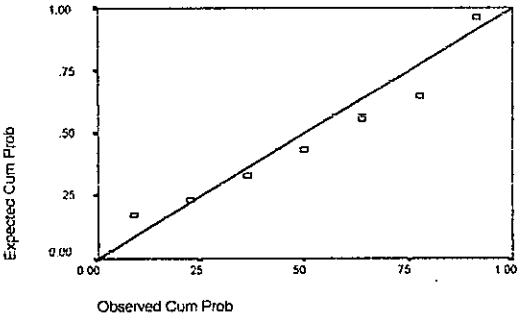
Case Number	Std. Residual	Y	Predicted Value	Residual
1	-.437	69	80.07	-11.07
2	.147	175	171.29	3.71
3	.375	272	262.50	9.50
4	-.739	335	353.71	-18.71
5	1.779	490	444.93	45.07
6	-.953	512	536.14	-24.14
7	-.172	623	627.36	-4.36

a. Dependent Variable: Y

UJI NORMALITAS
DENGAN PLOT PROBABILITAS NORMAL

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: Y



UJI NORMALITAS DENGAN STATISTIK UJI KOLMOGOROV-SMIRNOV

One-Sample Kolmogorov-Smirnov Test

		Y
N		7
Normal Parameters[a,b]	Mean	353.71
	Std. Deviation	198.40
Most Extreme Differences	Absolute	.183
	Positive	.109
	Negative	-.183
Kolmogorov-Smirnov Z		.483
Asymp. Sig. (2-tailed)		.974

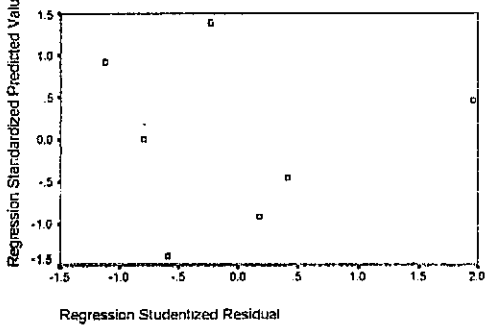
a. Test distribution is Normal.

b. Calculated from data.

UJI KESAMAAN VARIANS

Scatterplot

Dependent Variable: Y



Lampiran 2

ESTIMASI PARAMETER
PROSES AUTOREGRESIF ORDE 2/AR(2)

```
Split group number: 1  Series length: 7
No missing data.


Conclusion of estimation phase.
Estimation terminated at iteration number 8 because:
   All parameter estimates changed by less than .001


FINAL PARAMETERS:

Estimate of Autocorrelation Coefficient

Rho                     .68837455
Standard Error of Rho   .36267771

Cochrane-Orcutt Estimates

Multiple R              .94091244
R-Squared               .88531621
Adjusted R-Squared      .77063243
Standard Error         16.780247
Durbin-Watson           1.1923124

            Analysis of Variance:

               DF   Sum of Squares      Mean Square

Regression      2        6521.0025        3260.5012
Residuals       3         844.7301         281.5767

           Variables in the Equation:

                    B         SEB         BETA            T
SIG T

LAGSATU     -1.7459997   .09679486   -1.7427138   -4.4002579
.02175980
LAGDUA      -1.4858233   .51865883   -1.1345753   -2.8647411
.06432661
```

Lampiran 3

ESTIMASI PARAMETER
PROSES AUTOREGRESIF ORDE 4/AR(4)

```
Split group number: 1  Series length: 7
No missing data.

Conclusion of estimation phase.
Estimation terminated at iteration number 10 because:
   Maximum number of iterations was exceeded.


FINAL PARAMETERS:

Estimate of Autocorrelation Coefficient

Rho                     -.50209843
Standard Error of Rho   .61151335

Cochrane-Orcutt Estimates

Multiple R              .91789758
R-Squared               .84253596
Adjusted R-Squared      .05521578
Standard Error          17.17585
Durbin-Watson           2.1173732

            Analysis of Variance:

              DF    Sum of Squares       Mean Square

Regression     4         1578.4962         394.62404
Residuals      1          295.0098         295.00981

           Variables in the Equation:

                     B          SEB          BETA             T
SIG T

LAGSATU       -.2654897    .1982854    -.25470881     -.5328064
.68834468
LAGDUA         .3690449    .6649475     .35382470      .5549986
.67744206
LAGTIGA        .6003404   1.2710385     .29402626      .4723227
.71908412
LAGEMPAT     -2.2651076   1.3537616    -.83578422    -1.6731953
.34294471
```

Lampiran 4

REGRESI LINIER TERTRANSFORMASI PADA PROSES ARMA(1,1)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.982[a]	.965	.958	115.717409	2.104

a. Predictors: (Constant), PX1

b. Dependent Variable: PY1

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1837939	1	1837938.666	137.257	.000[a]
	Residual	66952.594	5	13390.519		
	Total	1904891	6			

a. Predictors: (Constant), PX1

b. Dependent Variable: PY1

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-43.709	75.715		-.577	.589
	PX1	3.223	.275	.982	11.716	.000

a. Dependent Variable: PY1

Casewise Diagnostics[a]

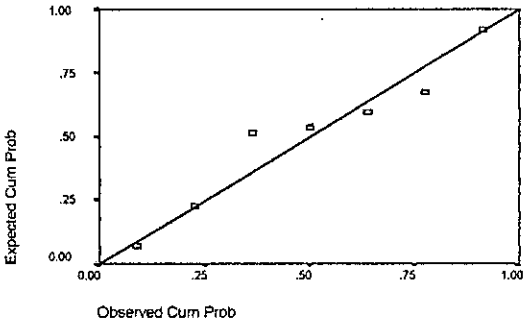
Case Number	Std. Residual	PY1	Predicted Value	Residual
1	.246	17.4908	-11.023898	28.514708
2	.092	185.5169	174.86230	10.654602
3	.040	383.5182	378.92113	4.597074
4	.451	670.2079	618.05839	52.149509
5	-.741	804.6210	890.41867	-85.7977
6	-1.488	1020.199	1192.4000	-172.201
7	1.401	1681.098	1519.0152	162.0828

a. Dependent Variable: PY1

UJI NORMALITAS DENGAN PLOT PROBABILITAS NORMAL

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: PY1



UJI NORMALITAS DENGAN STATISTIK UJI KOLMOGOROV-SMIRNOV

One-Sample Kolmogorov-Smirnov Test

		PY1
N		7
Normal Parameters[a,b]	Mean	680.3788
	Std. Deviation	563.4553
Most Extreme Differences	Absolute	.130
	Positive	.130
	Negative	-.120
Kolmogorov-Smirnov Z		.345
Asymp. Sig. (2-tailed)		1.000

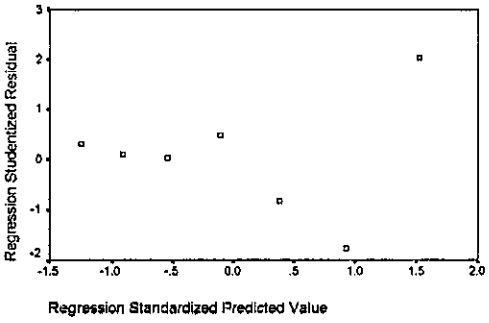
a. Test distribution is Normal.

b. Calculated from data.

UJI KESAMAAN VARIANS

Scatterplot

Dependent Variable: PY1



Lampiran 5

REGRESI LINIER TERTRANSFORMASI PADA PROSES ARMA(1,2)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.994[a]	.989	.987	61.557237	1.763

a. Predictors: (Constant), PX2

b. Dependent Variable: PY2

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1703239	1	1703239.110	449.487	.000[a]
	Residual	18946.467	5	3789.293		
	Total	1722186	6			

a. Predictors: (Constant), PX2

b. Dependent Variable: PY2

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-177.804	46.484		-3.825	.012
	PX2	6.138	.290	.994	21.201	.000

a. Dependent Variable: PY2

Casewise Diagnostics[a]

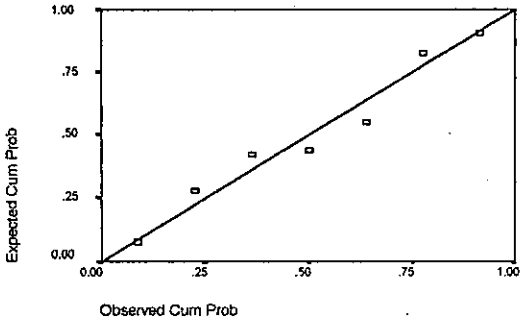
Case Number	Std. Residual	PY2	Predicted Value	Residual
1	1.313	37.9114	-42.904023	80.815383
2	-.580	183.9924	219.71553	-35.7231
3	-.201	352.2640	364.66285	-12.3989
4	-1.417	596.8820	684.10983	-87.2278
5	.121	875.2189	867.77177	7.447130
6	-.158	1201.779	1211.4972	-9.718248
7	.923	1479.594	1422.7885	56.805541

a. Dependent Variable: PY2

UJI NORMALITAS
DENGAN PLOT PROBABILITAS NORMAL

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: PY2



UJI NORMALITAS DENGAN STATISTIK UJI KOLMOGOROV-SMIRNOV

One-Sample Kolmogorov-Smirnov Test

		PY2
N		7
Normal Parameters[a,b]	Mean	675.3774
	Std. Deviation	535.7527
Most Extreme Differences	Absolute	.155
	Positive	.155
	Negative	-.123
Kolmogorov-Smirnov Z		.411
Asymp. Sig. (2-tailed)		.996

a. Test distribution is Normal.

b. Calculated from data.

UJI KESAMAAN VARIANS

Scatterplot

Dependent Variable: PY2